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**CURRENCY DERIVATIVES**

**CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY**

**DATE: 25/04/2017**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 25-Apr-17 | | | Any day expiry | 4 | 2,203 | 2,203,000.00 | 0.00 |
| £ / R 25-Apr-17 | | | Any day expiry | 2 | 275 | 275,000.00 | 0.00 |
| € / R 28-Apr-17 | | | Any day expiry | 1 | 1 | 1,000.00 | 0.00 |
| $ / R 31-May-17 | | | Any day expiry | 1 | 18 | 18,000.00 | 0.00 |
| $ / R 19-Jun-17 | | | Foreign Exchange Future | 135 | 56,517 | 56,517,000.00 | 0.00 |
| £ / R 19-Jun-17 | | | Foreign Exchange Future | 2 | 262 | 262,000.00 | 0.00 |
| ¥ / R 19-Jun-17 | | | Foreign Exchange Future | 2 | 536 | 53,600,000.00 | 0.00 |
| € / R 19-Jun-17 | | | Foreign Exchange Future | 18 | 2,512 | 2,512,000.00 | 0.00 |
| QUANTO £ /$ 19-Jun-17 | | | Foreign Exchange Future | 1 | 50 | 500,000.00 | 0.00 |
| QUANTO € / $ 19-Jun-17 | | | Foreign Exchange Future | 5 | 30,246 | 302,460,000.00 | 0.00 |
| $ / R 17-Jul-17 | | | Any day expiry | 1 | 30 | 30,000.00 | 0.00 |
| $ / R 18-Sep-17 | | | Foreign Exchange Future | 17 | 507 | 507,000.00 | 0.00 |
| £ / R 18-Sep-17 | | | Foreign Exchange Future | 1 | 1 | 1,000.00 | 0.00 |
| € / R 18-Sep-17 | | | Foreign Exchange Future | 1 | 35 | 35,000.00 | 0.00 |
| $ / R 27-Oct-17 | 14.10 | C | Any day expiry | 2 | 2,000 | 2,000,000.00 | 0.00 |
| $ / R 18-Dec-17 | | | Foreign Exchange Future | 3 | 375 | 375,000.00 | 0.00 |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Total Futures** | | | | **194** | **93,568** | **419,296,000.00** | **0.00** |
| **Total Options** | | | | **2** | **2,000** | **2,000,000.00** | **0.00** |
| **Grand Total for Currency Future Turnover Summary** | | | | **196** | **95,568** | **421,296,000.00** | **0.00** |